

Full Portfolio Holdings\* as of February 28, 2021

Security	Coupon	Maturity	Shares/Par	Market Value	% of Net Assets
Fixed Income Clearing Corp.	0.010	3/1/2021	3,139,378	3,139,378	4.601
China Government Bond	2.680	5/21/2030	12,600,000	1,848,944	2.710
Mexico Cetes	4.123	2/10/2022	39,199,720	1,794,429	2.630
Malaysia Government Bond	4.048	9/30/2021	6,920,000	1,732,736	2.539
Turkey Government Bond	11.700	11/13/2030	8,605,000	1,071,751	1.571
Republic of South Africa Government Bond	8.250	3/31/2032	15,570,000	923,914	1.354
Serbia International Bond	3.125	5/15/2027	585,000	780,919	1.144
Hungary Government International Bond	1.625	4/28/2032	595,000	768,911	1.127
Thailand Government Bond	3.775	6/25/2032	19,370,000	762,983	1.118
Republic of Poland Government Bond	2.500	7/25/2026	2,545,000	736,473	1.079
Czech Republic Government Bond	2.500	8/25/2028	13,670,000	677,086	0.992
Brazil Notas do Tesouro Nacional	10.000	1/1/2027	3,285,000	640,415	0.938
Thailand Government Bond	2.875	12/17/2028	16,830,000	613,076	0.898
Russian Federal Bond - OFZ	8.500	9/17/2031	40,465,000	612,877	0.898
Republic of South Africa Government Bond	9.000	1/31/2040	10,639,000	603,458	0.884
Thailand Government Bond	3.850	12/12/2025	16,100,000	603,234	0.884
Peru Government Bond	8.200	8/12/2026	1,665,000	602,618	0.883
China Government Bond	3.270	11/19/2030	3,830,000	594,147	0.871
European Bank for Reconstruction & Development	0.010	1/29/2033	28,000,000	592,362	0.868
China Government Bond	3.130	11/21/2029	3,790,000	579,052	0.849
Colombian TES	7.250	10/18/2034	1,979,900,000	575,698	0.844
Mexican Bonos	8.500	11/18/2038	9,885,100	545,814	0.800
Russian Federal Bond - OFZ	7.650	4/10/2030	37,775,000	540,213	0.792
Indonesia Treasury Bond	6.500	2/15/2031	7,217,000,000	498,655	0.731
Indonesia Treasury Bond	6.500	6/15/2025	6,867,000,000	497,390	0.729
Republic of South Africa Government Bond	8.500	1/31/2037	8,785,000	484,433	0.710
Mexico Cetes	4.202	4/22/2021	9,838,830	465,584	0.682
Malaysia Government Bond	3.478	6/14/2024	1,725,000	444,468	0.651
Croatia Government International Bond	3.000	3/20/2027	320,000	443,589	0.650
Saudi Arabian Oil Co.	4.250	4/16/2039	400,000	441,063	0.646
China Government Bond	2.850	6/4/2027	2,910,000	441,060	0.646
Mexico Cetes	4.332	11/18/2021	9,411,880	434,915	0.637
Argentine Republic Government International Bond	0.125	7/9/2035	1,311,855	419,138	0.614
VEON Holdings B.V.	4.000	4/9/2025	385,000	406,676	0.596
Indonesia Treasury Bond	7.500	4/15/2040	5,615,000,000	403,736	0.592
Shinhan Bank Co., Ltd.	3.750	9/20/2027	365,000	400,081	0.586
European Bank for Reconstruction & Development	5.600	1/30/2025	5,800,000,000	398,587	0.584
Russian Federal Bond - OFZ	7.050	1/19/2028	28,480,000	394,144	0.578
Romania Government Bond	4.750	2/24/2025	1,450,000	385,565	0.565
Mexican Bonos	7.750	11/13/2042	7,478,100	382,920	0.561
Colombian TES	7.250	10/26/2050	1,384,700,000	379,926	0.557
Prosus N.V.	5.500	7/21/2025	330,000	374,248	0.548
Czech Republic Government Bond	2.750	7/23/2029	7,150,000	361,319	0.529

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Russian Federal Bond - OFZ	8.150	2/3/2027	24,755,000	361,296	0.529
Colombian TES	10.000	7/24/2024	1,100,500,000	361,166	0.529
China Government Bond	3.250	11/22/2028	2,330,000	360,854	0.529
Indonesia Treasury Bond	7.500	5/15/2038	4,915,000,000	354,032	0.519
Republic of South Africa Government Bond	6.500	2/28/2041	8,101,770	350,387	0.513
Asian Development Bank	7.800	3/15/2034	4,580,000,000	337,157	0.494
China Government Bond	3.290	5/23/2029	2,160,000	336,068	0.492
Kallpa Generacion S.A.	4.125	8/16/2027	295,000	319,293	0.468
BRF S.A.	4.875	1/24/2030	305,000	317,581	0.465
Mexican Bonos	7.750	5/29/2031	5,945,600	316,595	0.464
Romania Government Bond	4.850	4/22/2026	1,155,000	311,784	0.457
Thailand Government Bond	1.250	3/12/2028	9,248,660	308,045	0.451
Bharti Airtel Ltd.	4.375	6/10/2025	285,000	307,671	0.451
Ecopetrol S.A.	6.875	4/29/2030	250,000	305,225	0.447
Russian Federal Bond - OFZ	7.950	10/7/2026	20,950,000	302,468	0.443
Thailand Government Bond	3.400	6/17/2036	7,690,000	299,371	0.439
OCP S.A.	4.500	10/22/2025	275,000	295,578	0.433
Indonesia Treasury Bond	8.250	6/15/2032	3,748,000,000	291,983	0.428
Minejesa Capital B.V.	5.625	8/10/2037	270,000	285,525	0.418
Thailand Government Bond	3.650	6/20/2031	7,280,000	283,578	0.416
CMB Wing Lung Bank Ltd.	3.750	11/22/2027	275,000	283,383	0.415
ADCB Finance Cayman Ltd.	4.000	3/29/2023	265,000	280,969	0.412
Empresa Nacional de Telecomunicaciones S.A.	4.750	8/1/2026	250,000	280,606	0.411
ICTSI Treasury B.V.	5.875	9/17/2025	240,000	278,408	0.408
Uruguay Government International Bond	8.500	3/15/2028	11,275,000	277,956	0.407
Malaysia Government Bond	3.885	8/15/2029	1,050,000	276,456	0.405
SAN Miguel Industrias Pet S.A.	4.500	9/18/2022	270,000	274,860	0.403
United Overseas Bank Ltd.	2.880	3/8/2027	270,000	274,328	0.402
Huarong Finance Co., Ltd.	4.500	1/24/2022	270,000	274,121	0.402
Nanyang Commercial Bank Ltd.	3.800	11/20/2029	250,000	263,763	0.387
China Government Bond	1.990	4/9/2025	1,770,000	262,374	0.384
Republic of South Africa Government Bond	8.000	1/31/2030	4,245,000	262,188	0.384
Bonos de la Tesoreria de la Republica en pesos	5.000	3/1/2035	165,000,000	258,957	0.379
Tabreed Sukuk Spc Ltd.	5.500	10/31/2025	225,000	258,741	0.379
Greenko Dutch B.V.	5.250	7/24/2024	250,000	257,813	0.378
Emirates SembCorp Water and Power Co. PJSC	4.450	8/1/2035	220,000	257,074	0.377
Transportadora de Gas Internacional S.A. ESP	5.550	11/1/2028	225,000	255,884	0.375
Mong Duong Finance Holdings B.V.	5.125	5/7/2029	250,000	253,750	0.372
Industrial & Commercial Bank of China Ltd.	4.875	9/21/2025	225,000	253,337	0.371
Sinopec Group Overseas Development Ltd.	2.700	5/13/2030	250,000	252,275	0.370
Republic of South Africa Government Bond	10.500	12/21/2026	3,325,000	251,783	0.369
Indonesia Treasury Bond	7.500	8/15/2032	3,465,000,000	251,028	0.368

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VTB Bank OJSC Via VTB Capital S.A.	6.950	10/17/2022	235,000	250,601	0.367
Peru Government Bond	6.900	8/12/2037	790,000	249,777	0.366
Colombian TES	5.750	11/3/2027	877,000,000	246,758	0.362
Romania Government Bond	3.650	7/28/2025	950,000	243,541	0.357
Thailand Government Bond	1.600	12/17/2029	7,352,000	243,238	0.356
Gold Fields Orogen Holdings BVI Ltd.	6.125	5/15/2029	200,000	240,200	0.352
Russian Foreign Bond - Eurobond	1.125	11/20/2027	200,000	240,014	0.352
Acwa Power Management And Investments One Ltd.	5.950	12/15/2039	200,000	236,600	0.347
Republic of Poland Government Bond	3.250	7/25/2025	795,000	235,844	0.346
Banco de Credito del Peru	2.700	1/11/2025	225,000	234,844	0.344
Indonesia Treasury Bond	8.750	5/15/2031	2,922,000,000	234,341	0.343
China Government Bond	3.280	12/3/2027	1,500,000	232,488	0.341
Hungary Government Bond	2.250	4/20/2033	71,240,000	225,792	0.331
Country Garden Holdings Co., Ltd.	5.625	1/14/2030	205,000	225,586	0.331
Israel Electric Corp. Ltd.	4.250	8/14/2028	200,000	225,000	0.330
Ooredoo International Finance Ltd.	3.250	2/21/2023	215,000	224,406	0.329
Embraer Netherlands Finance B.V.	6.950	1/17/2028	200,000	224,400	0.329
Czech Republic Government Bond	0.950	5/15/2030	5,140,000	222,972	0.327
BOC Aviation Ltd.	3.875	4/27/2026	205,000	222,280	0.326
Engie Energia Chile S.A.	4.500	1/29/2025	200,000	219,935	0.322
Metinvest B.V.	7.650	10/1/2027	200,000	219,724	0.322
Embotelladora Andina S.A.	5.000	10/1/2023	200,000	218,802	0.321
Infraestructura Energetica Nova S.A.B. de C.V.	3.750	1/14/2028	205,000	217,300	0.318
Malaysia Government Bond	3.828	7/5/2034	875,000	217,028	0.318
China Government Bond	3.250	6/6/2026	1,380,000	215,911	0.316
PJSC Koks via IMH Capital DAC	5.900	9/23/2025	200,000	214,400	0.314
Malaysia Government Bond	3.955	9/15/2025	810,000	214,096	0.314
FS Luxembourg Sarl	10.000	12/15/2025	200,000	214,050	0.314
Kernel Holding S.A.	6.500	10/17/2024	200,000	213,580	0.313
Rumo Luxembourg S.a.r.l.	5.250	1/10/2028	200,000	212,450	0.311
Lukoil Securities B.V.	3.875	5/6/2030	200,000	211,760	0.310
Borets Finance DAC	6.000	9/17/2026	200,000	210,250	0.308
Yuzhou Group Holdings Co., Ltd.	7.700	2/20/2025	200,000	210,000	0.308
Unifin Financiera S.A.B. de C.V.	9.875	1/28/2029	200,000	209,500	0.307
Gtlk Europe Capital DAC	4.650	3/10/2027	200,000	208,732	0.306
Russian Federal Bond - OFZ	6.000	10/6/2027	15,930,000	208,473	0.306
Wynn Macau Ltd.	5.500	1/15/2026	200,000	208,400	0.305
Bangkok Bank PCL	3.733	9/25/2034	200,000	207,563	0.304
Bancolumbia S.A.	3.000	1/29/2025	200,000	206,752	0.303
Yingde Gases Investment Ltd.	6.250	1/19/2023	200,000	206,104	0.302
Guara Norte Sarl	5.198	6/15/2034	200,000	204,940	0.300
International Finance Corp.	0.010	2/22/2038	15,500,000	204,928	0.300
China Development Bank Financial Leasing Co., Ltd.	2.875	9/28/2030	200,000	203,482	0.298

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Centrais Eletricas Brasileiras S.A.	3.625	2/4/2025	200,000	203,190	0.298
Jollibee Worldwide Pte Ltd.	4.750	6/24/2030	200,000	203,148	0.298
Vena Energy Capital Pte Ltd.	3.133	2/26/2025	200,000	202,506	0.297
DAE Funding LLC	3.375	3/20/2028	200,000	202,440	0.297
Asian Development Bank	0.010	4/30/2040	20,300,000	202,178	0.296
Peru Government Bond	6.150	8/12/2032	645,000	201,424	0.295
Mexican Bonos	8.000	11/7/2047	3,787,400	198,380	0.291
AIA Group Ltd.	3.200	9/16/2040	200,000	197,896	0.290
Galaxy Pipeline Assets Bidco Ltd.	2.160	3/31/2034	200,000	197,767	0.290
Tencent Holdings Ltd.	2.390	6/3/2030	200,000	197,561	0.290
Oman Government International Bond	7.000	1/25/2051	200,000	197,467	0.289
Kosmos Energy Ltd.	7.500	3/1/2028	200,000	197,000	0.289
Galaxy Pipeline Assets Bidco Ltd.	2.625	3/31/2036	200,000	196,451	0.288
MARB BondCo plc	3.950	1/29/2031	200,000	194,000	0.284
Millicom International Cellular S.A.	5.125	1/15/2028	180,000	191,520	0.281
Indonesia Treasury Bond	7.000	5/15/2027	2,597,000,000	190,221	0.279
Mexico City Airport Trust	5.500	7/31/2047	200,000	189,500	0.278
Republic of South Africa Government Bond	8.875	2/28/2035	3,210,000	188,374	0.276
Egypt Government International Bond	7.500	2/16/2061	200,000	188,000	0.276
Thailand Government Bond	1.200	7/14/2021	5,651,516	187,627	0.275
Malaysia Government Investment Issue	3.655	10/15/2024	700,000	181,722	0.266
Teva Pharmaceutical Finance Netherlands B.V.	3.150	10/1/2026	190,000	178,174	0.261
Indonesia Treasury Bond	8.375	4/15/2039	2,251,000,000	172,145	0.252
Delek & Avner Tamar Bond Ltd.	5.082	12/30/2023	165,000	171,311	0.251
Russian Federal Bond - OFZ	7.250	5/10/2034	12,370,000	170,097	0.249
Indonesia Treasury Bond	7.500	6/15/2035	2,327,000,000	169,005	0.248
YPF S.A.	6.950	7/21/2027	265,000	168,275	0.247
Romanian Government International Bond	2.625	12/2/2040	140,000	166,208	0.244
International Bank of Azerbaijan OJSC	3.500	9/1/2024	165,000	161,700	0.237
Romanian Government International Bond	3.624	5/26/2030	115,000	161,238	0.236
Turkey Government International Bond	4.875	4/16/2043	200,000	161,000	0.236
Russian Federal Bond - OFZ	7.000	8/16/2023	11,460,000	159,592	0.234
Peru Government Bond	5.400	8/12/2034	550,000	156,867	0.230
Bioceanico Sovereign Certificate Ltd.	0.010	6/5/2034	201,736	153,823	0.225
Thailand Government Bond	3.300	6/17/2038	4,030,000	153,760	0.225
Brazil Notas do Tesouro Nacional	10.000	1/1/2029	785,000	153,574	0.225
Republic of South Africa Government Bond	8.750	1/31/2044	2,805,000	152,627	0.224
Romania Government Bond	3.650	9/24/2031	620,000	150,266	0.220
Russian Federal Bond - OFZ	5.900	3/12/2031	11,920,000	149,949	0.220
Russian Federal Bond - OFZ	6.900	5/23/2029	10,935,000	149,093	0.218
North Macedonia Government International Bond	3.675	6/3/2026	110,000	147,320	0.216
International Finance Corp.	0.010	1/29/2036	9,600,000	145,760	0.214
Vale Overseas Ltd.	3.750	7/8/2030	135,000	143,478	0.210

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Czech Republic Government Bond	1.200	3/13/2031	3,200,000	141,185	0.207
Goldman Sachs Financial Square Funds, Government Fund, Institutional Class	0.036	3/1/2021	140,483	140,483	0.206
Romanian Government International Bond	2.000	1/28/2032	115,000	139,447	0.204
Argentine Republic Government International Bond	0.125	7/9/2030	379,604	137,796	0.202
Indonesia Treasury Bond	5.500	4/15/2026	1,930,000,000	134,016	0.196
Romanian Government International Bond	2.875	3/11/2029	100,000	133,519	0.196
Petroleos Mexicanos	7.690	1/23/2050	140,000	133,000	0.195
Bulgaria Government International Bond	1.375	9/23/2050	110,000	130,584	0.191
Sparc EM SPC Panama Metro	0.010	12/5/2022	134,426	130,562	0.191
Mexican Bonos	5.750	3/5/2026	2,650,100	130,150	0.191
Malaysia Government Bond	3.906	7/15/2026	480,000	127,109	0.186
North Macedonia Government International Bond	2.750	1/18/2025	100,000	126,924	0.186
NAK Naftogaz Ukraine via Kondor Finance plc	7.125	7/19/2024	100,000	124,333	0.182
Russian Federal Bond - OFZ	6.100	7/18/2035	10,045,000	124,189	0.182
Republic of Poland Government Bond	1.250	10/25/2030	475,000	122,750	0.180
Bonos de la Tesoreria de la Republica en pesos	6.000	1/1/2043	70,000,000	121,868	0.179
Indonesia Treasury Bond	6.625	5/15/2033	1,700,000,000	119,021	0.174
Malaysia Government Investment Issue	3.726	3/31/2026	455,000	118,931	0.174
Leviathan Bond Ltd.	6.750	6/30/2030	105,000	116,025	0.170
Telecom Argentina S.A.	8.500	8/6/2025	125,000	114,338	0.168
Colombian TES	7.500	8/26/2026	353,400,000	109,361	0.160
Provincia de Cordoba	6.875	2/1/2029	187,563	107,851	0.158
European Bank for Reconstruction & Development	4.600	12/9/2025	1,607,600,000	107,337	0.157
European Investment Bank	5.750	1/24/2025	1,490,000,000	105,085	0.154
Republic of South Africa Government Bond	7.000	2/28/2031	1,825,000	101,627	0.149
Hungary Government Bond	2.750	12/22/2026	28,280,000	97,790	0.143
Brazil Notas do Tesouro Nacional	10.000	1/1/2031	496,000	96,854	0.142
Malaysia Government Bond	3.757	5/22/2040	395,000	95,323	0.140
Malaysia Government Bond	3.900	11/30/2026	350,000	93,010	0.136
Malaysia Government Investment Issue	4.130	7/9/2029	340,000	90,841	0.133
Russian Federal Bond - OFZ	7.700	3/23/2033	6,245,000	89,018	0.130
Hungary Government Bond	3.000	10/27/2027	25,230,000	88,570	0.130
Malaysia Government Bond	4.762	4/7/2037	320,000	86,389	0.127
Petrobras Global Finance B.V.	6.750	6/3/2050	75,000	81,938	0.120
Hungary Government Bond	6.750	10/22/2028	18,660,000	81,750	0.120
Central American Bottling Corp.	5.750	1/31/2027	75,000	79,710	0.117
Petrobras Global Finance B.V.	6.900	3/19/2049	70,000	78,288	0.115
Hungary Government Bond	1.500	4/22/2026	23,820,000	77,496	0.114
Thailand Government Bond	4.875	6/22/2029	1,770,000	73,413	0.108
Malaysia Government Bond	3.899	11/16/2027	255,000	67,261	0.099
Thailand Government Bond	1.600	6/17/2035	2,065,000	64,939	0.095



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Fidelity Institutional Government Fund, Institutional Class, 0.01%	0.010	3/1/2021	64,546	64,546	0.095
Argentina Treasury Bond	1.200	3/18/2022	5,566,207	64,378	0.094
Argentine Bonos del Tesoro	16.000	10/17/2023	8,645,000	59,768	0.088
International Finance Corp.	0.000	5/9/2027	1,000,000	59,448	0.087
YPF S.A.	8.500	3/23/2025	70,000	58,450	0.086
Russian Federal Bond - OFZ	7.750	9/16/2026	3,975,000	56,846	0.083
Leviathan Bond Ltd.	6.500	6/30/2027	50,000	55,450	0.081
Romania Government Bond	4.150	1/26/2028	185,000	48,033	0.070
Colombian TES	6.000	4/28/2028	164,900,000	46,836	0.069
99D0MSU8 USD CALL MXN PUT MAY21 20.482 CALL	20.482	5/6/2021	1,028,000	44,792	0.066
Autonomous City of Buenos Aires Argentina	37.385	3/29/2024	3,970,000	40,544	0.059
Malaysia Government Bond	3.757	4/20/2023	155,000	39,767	0.058
Peru Government Bond	5.940	2/12/2029	95,000	30,682	0.045
Argentine Republic Government International Bond	1.000	7/9/2029	73,605	29,037	0.043
USD Call/ZAR Put	15.314	7/6/2021	675,000	28,494	0.042
Argentine Bonos del Tesoro	15.500	10/17/2026	5,840,763	27,888	0.041
Romania Government Bond	5.000	2/12/2029	60,000	16,392	0.024
Malaysia Government Bond	4.642	11/7/2033	55,000	14,731	0.022
Citibank NA	0.070	3/1/2021	10,791	10,791	0.016
Indonesia Treasury Bond	8.250	5/15/2036	130,000,000	9,979	0.015
Malaysia Government Investment Issue	4.128	8/15/2025	35,000	9,294	0.014
USD Call/CNH Put	6.552	7/15/2021	672,000	9,262	0.014
USD Call/CAD Put	1.274	3/16/2021	1,329,000	8,658	0.013
Mexico Cetes	5.524	10/6/2022	176,280	7,857	0.012
USD Put/BRL Call	5.085	4/26/2021	1,337,000	3,674	0.005
Brazil Notas do Tesouro Nacional	10.000	1/1/2025	16,000	3,097	0.005
Argentine Bonos del Tesoro	18.200	10/3/2021	127,125	1,261	0.002
OTHER ASSETS LESS LIABILITIES				3,764,153	5.516
TOTAL NET ASSETS				68,238,354	

**Select Holdings in "Other Assets Less Liabilities"**

The holdings below may be used by the Fund for a variety of purposes, including but not limited to the following: to manage duration, take a view on a currency, hedge a foreign currency for a foreign holding, or gain or hedge market exposure. The values below may not represent the market exposure of the Fund. For Currencies, the Notional Amount below represents the Foreign Denomination.

Security	Coupon	Maturity	Shares/Par	Value
BRAZILIAN REAL	0.000	6/2/2021	24,098,000	4,282,625
POLISH ZLOTY	0.000	3/17/2021	13,889,000	3,706,806
U.S. Treasury 5-Year Note Future	0.000	6/30/2021	2,700,000	3,347,156
YUAN RENMINBI OFFSHORE	0.000	3/17/2021	14,592,912	2,247,215
HUNGARIAN FORINT	0.000	3/17/2021	658,345,000	2,190,645
US DOLLAR	0.000		2,033,629	2,033,629
INDONESIAN RUPIAH	0.000	3/17/2021	28,810,148,000	2,020,112
CZECH KORUNA	0.000	3/17/2021	39,101,000	1,802,758

Full Portfolio Holdings\* as of February 28, 2021

**Select Holdings in "Other Assets Less Liabilities"**

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Security	Coupon	Maturity	Shares/Par	Value
U.S. Treasury 2-Year Note Future	0.000	6/30/2021	1,600,000	1,766,125
COLOMBIAN PESO	0.000	3/17/2021	6,404,727,000	1,755,172
THAILAND BAHT	0.000	3/17/2021	49,390,000	1,638,889
RUSSIAN RUBLE	0.000	3/17/2021	113,127,000	1,514,629
SOUTH AFRICAN RAND	0.000	3/17/2021	19,123,000	1,260,750
CHILEAN PESO	0.000	3/17/2021	770,255,000	1,064,413
ROMANIAN LEU	0.000	3/17/2021	3,724,000	920,758
MALAYSIAN RINGGIT	0.000	3/17/2021	3,155,000	779,036
BRAZILIAN REAL	0.000	7/13/2021	3,319,000	588,081
TURKISH LIRA	0.000	3/17/2021	3,472,500	464,014
US 10YR ULTRA FUT JUN21 XCBT 20210621	0.000	6/21/2021	300,000	442,031
SOL	0.000	3/17/2021	1,502,000	411,642
BRAZILIAN REAL	0.000	4/28/2021	2,140,000	381,046
US ULTRA BOND CBT JUN21 XCBT 20210621	0.000	6/21/2021	200,000	378,125
CHILEAN PESO	0.000	7/21/2021	250,698,000	346,869
INDIAN RUPEE	0.000	3/17/2021	23,520,000	319,263
EGYPTIAN POUND	0.000	4/13/2021	5,020,000	316,238
MEXICAN PESO (NEW)	0.000	3/17/2021	6,291,000	300,101
3 Mo. ZAR JIBAR	(5.215)	3/17/2026	110,145,000	234,156
MEXICAN PESO (NEW)	0.000	5/10/2021	4,795,000	227,470
EGYPTIAN POUND	0.000	6/16/2021	2,710,000	167,917
POLISH ZLOTY	0.000	7/19/2021	620,000	165,593
SOUTH AFRICAN RAND	0.000	7/8/2021	2,421,000	157,412
KAZAKHSTAN TENGE	0.000	3/17/2021	66,000,000	157,207
PHILIPPINE PESO	0.000	3/17/2021	4,839,000	99,686
KAZAKHSTAN TENGE	0.000	5/4/2021	37,150,000	87,432
BRAZILIAN REAL	0.000	3/8/2021	486,000	86,690
NEW RUSSIAN RUBLE	0.000		4,313,599	57,869
TURKISH LIRA	0.000	5/11/2021	361,000	47,040
6 Mo. CZK PRIBOR	(1.200)	3/17/2031	19,760,000	42,627
INDONESIAN RUPIAH	0.000		573,015,551	40,240
BRAZILIAN REAL	0.000		223,642	39,906
CANADIAN DOLLAR	0.000	3/17/2021	49,000	38,506
YUAN RENMINBI	0.000		230,186	35,632
ROMANIAN LEU	0.000		127,900	31,652
6 Mo. CZK PRIBOR	(1.225)	3/17/2031	13,080,000	26,761
6 Mo. HUF BUBOR	(1.846)	3/17/2031	146,865,000	26,320
6 Mo. CZK PRIBOR	(0.740)	3/17/2023	137,830,000	26,010
ARGENTINE PESO	0.000		2,130,308	23,717
CLICP Camara Promedio A	(1.722)	3/17/2026	700,965,000	23,418

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Security	Coupon	Maturity	Shares/Par	Value
PERUVIAN NOUVEAU SOL	0.000		85,234	23,358
MALAYSIAN RINGGIT	0.000		92,944	22,963
3 Mo. Banco Central De La Republica	(4.365)	3/17/2031	980,835,000	14,119
COLOMBIAN PESO	0.000		43,648,551	11,968
6 Mo. CZK PRIBOR	(1.183)	3/17/2031	5,175,000	11,567
6 Mo. THBFIX	(0.803)	3/17/2026	24,105,000	10,349
CLICP Camara Promedio A	(1.865)	3/17/2026	400,275,000	9,549
BZDIOVRA	8.400	1/2/2025	643,408	8,679
6 Mo. CZK PRIBOR	(0.748)	3/17/2023	42,960,000	7,807
1 Mo. MXN TIIE	(5.105)	8/19/2025	23,010,000	6,328
6 Mo. CZK PRIBOR	(1.190)	3/17/2031	2,085,000	4,591
CLICP Camara Promedio A	(1.728)	3/17/2026	135,755,000	4,478
CLICP Camara Promedio A	(1.730)	3/17/2026	104,025,000	3,420
CHILEAN PESO	0.000		2,072,250	2,863
HUNGARIAN FORINT	0.000		777,974	2,589
6 Mo. CZK PRIBOR	(0.737)	3/17/2023	9,925,000	1,898
THAILAND BAHT	0.000		34,145	1,133
BZDIOVRA	7.045	7/3/2023	30,391	350
POUND STERLING	0.000		15	21
CZECH KORUNA	0.000		408	19
CANADIAN DOLLAR	0.000		15	12
BRAZILIAN REAL	0.000	3/2/2021	0	0
Long: B9D0N48H0 IRS EUR R V 06MEURIB 20260616 IRS P F L / Shrt: B9D0N48H0 IRS EUR P F .26200 20260616 IRS P F S	(0.262)	6/16/2026	225,000	(32)
SOUTH AFRICAN RAND	0.000		(714)	(47)
1 Mo. MXN TIIE	(4.310)	12/9/2021	9,035,000	(222)
Long: S9D0N47I9 IRS CZK R F 1.50970 99D0N47I9 CCPVANILLA / Shrt: S9D0N47I9 IRS CZK P V 06MPRIBO 99D0N47H1 CCPVANILLA	1.510	6/16/2026	6,070,000	(613)
7 Day CNY Repo Rate	2.883	3/17/2026	1,585,000	(628)
POLISH ZLOTY	0.000		(2,437)	(650)
MEXICAN PESO (NEW)	0.000		(18,705)	(894)
BZDIOVRA	6.505	1/2/2025	1,469,266	(1,542)
BZDIOVRA	5.890	1/2/2025	305,392	(1,584)
USD Call/CAD Put	1.307	3/16/2021	(1,329,000)	(1,603)
Long: S9D0N20H2 IRS MXN R F 6.13000 99D0N20H2 CCPVANILLA / Shrt: S9D0N20H2 IRS MXN P V 01MTIIE 99D0N20G4 CCPVANILLA	6.130	2/11/2031	3,100,000	(1,738)
3 Mo. ZAR JIBAR	3.998	3/17/2023	6,480,000	(3,298)
USD Call/CNH Put	6.761	7/15/2021	(672,000)	(3,486)



Full Portfolio Holdings\* as of February 28, 2021

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BZDIOVRA	7.075	1/4/2027	1,320,970	(4,151)
6 Mo. THBFIX	1.216	3/17/2031	3,750,000	(4,975)
USD Put/PLN Call	3.591	7/15/2021	(672,000)	(5,165)
BZDIOVRA	5.588	1/2/2024	3,125,704	(6,010)
6 Mo. PLN WIBOR	1.227	3/17/2031	475,000	(6,189)
CLICP Camara Promedio A	2.814	3/17/2031	170,380,000	(6,559)
CLICP Camara Promedio A	1.067	3/17/2024	319,775,000	(6,842)
CLICP Camara Promedio A	0.892	3/17/2023	982,410,000	(8,125)
1 Mo. MXN TIIE	5.815	8/13/2030	6,980,000	(10,331)
1 Mo. MXN TIIE	4.682	1/15/2026	7,220,000	(10,554)
USD Call/ZAR Put	16.738	7/6/2021	(675,000)	(11,123)
CLICP Camara Promedio A	2.676	3/17/2031	242,395,000	(13,426)
USD Put/CLP Call	689.000	7/19/2021	(1,340,000)	(15,184)
99D0MVHA USD PUT BRL CALL AUG21 5.385 PUT	5.385	8/10/2021	(690,000)	(17,926)
99D0MSUG USD CALL MXN PUT MAY21 21.6639 CALL	21.664	5/6/2021	(1,028,000)	(19,182)
USD Put/BRL Call	5.426	4/26/2021	(1,337,000)	(20,215)
6 Mo. CZK PRIBOR	1.080	3/17/2026	23,725,000	(21,837)
6 Mo. CZK PRIBOR	0.950	3/17/2026	20,065,000	(24,441)
1 Mo. MXN TIIE	5.560	11/13/2030	11,595,000	(29,603)
6 Mo. HUF BUBOR	1.350	3/17/2026	383,685,000	(33,271)
USD Put/BRL Call	5.542	7/9/2021	(1,000,000)	(35,021)
EURO CURRENCY	0.000		(38,328)	(46,245)
99D0MVH2 USD CALL BRL PUT AUG21 5.385 CALL	5.385	8/10/2021	(690,000)	(50,231)
6 Mo. CZK PRIBOR	1.065	3/17/2026	104,310,000	(99,593)
3 Mo. ZAR JIBAR	6.971	3/17/2031	65,335,000	(198,580)
URUGUAYAN PESO	0.000	3/17/2021	(8,915,000)	(206,127)
NEW ZEALAND DOLLAR	0.000	3/17/2021	(290,000)	(209,541)
Euro BUXL 30-Year Bond Future	0.000	3/8/2021	(100,000)	(253,158)
AUSTRALIAN DOLLAR	0.000	3/17/2021	(397,000)	(305,495)
US LONG BOND(CBT) JUN21 XCBT 20210621	0.000	6/21/2021	(300,000)	(477,656)
MEXICAN PESO (NEW)	0.000	3/2/2021	(22,927,448)	(1,095,906)
Euro-BUND Future	0.000	3/8/2021	(800,000)	(1,673,727)
Euro-BOBL Future	0.000	3/8/2021	(1,200,000)	(1,943,174)
EURO CURRENCY	0.000	3/17/2021	(3,081,000)	(3,719,035)
U.S. Treasury 10-Year Note Future	0.000	6/21/2021	(3,500,000)	(4,645,156)

Full Portfolio Holdings\* as of February 28, 2021

\* This unaudited information is being presented pursuant to the Fund's Policy on Disclosure of Portfolio Holdings. A discussion of the Fund's policy may be viewed in the Fund's Statement of Additional Information on [hartfordfunds.com](http://hartfordfunds.com). Please note that certain Fund holdings (including, but not limited to, foreign currencies, currency contracts, equity and debt futures, equity and debt options, equity swaps and short-term investments) may have been included under "Other Assets" and may not be listed separately. For a complete list of portfolio holdings, please contact Hartford Funds at 888-843-7824.

**Investors should carefully consider a fund's investment objectives, risks, charges and expenses. This and other important information is contained in a fund's full prospectus and summary prospectus, which can be obtained by visiting [hartfordfunds.com](http://hartfordfunds.com). Please read it carefully before investing.**

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